

**AMENDED EXPLANATION COVER**

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# HEALTH ANNUAL STATEMENT

AS OF DECEMBER 31, 2002

OF THE CONDITION AND AFFAIRS OF THE

## Mount Carmel Health Plan, Inc

NAIC Group Code 2838 (Current Period) NAIC Company Code 95655 (Prior Period) Employer's ID Number 311471229

Organized under the Laws of \_\_\_\_\_, State of Domicile or Port of Entry Ohio

Country of Domicile US

Licensed as business type:

Life Accident & Health [ ] Property/Casualty [ ] Hospital, Medical & Dental Service or Indemnity [ ]  
Dental Service Corporation [ ] Vision Service Corporation [ ] Other [ ]  
Health Maintenance Organization [X] Is HMO Federally Qualified? Yes ( ) No (X)

Incorporated August 6, 1996 Commenced Business April 1, 1997

Statutory Home Office 495 Cooper Road Suite 200, Westerville, Ohio 43081  
(Street and Number, City or Town, State and Zip Code)

Main Administrative Office 495 Cooper Road Suite 200, Westerville, Ohio 43081 614-898-8750  
(Street and Number, City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address 495 Cooper Road Suite 200, Westerville, Ohio 43081  
(Street and Number, City or Town, State and Zip Code)

Primary Location of Books and Records 495 Cooper Road Suite 200, Westerville, Ohio 43081  
(Street and Number, City or Town, State and Zip Code)  
614-898-8750  
(Area Code) (Telephone Number)

Internet Website Address N/A

Statement Contact Veronica Leigh Szydlowski 614-898-8735  
(Name) (Area Code) (Telephone Number) (Extension)  
vszydlowski@mchs.com 614-898-8587  
(E-Mail Address) (Fax Number)

Policyowners 495 Cooper Road Suite 200, Westerville, Ohio 43081 614-898-8750  
Relations (Street and Number, City or Town, State and Zip Code) (Area Code) (Telephone Number) (Extension)  
Contact and Phone Number

### OFFICERS

President ..... Mark Richardson  
Secretary ..... Russell Gardner  
Controller ..... Veronica Szydlowski

### OTHER OFFICERS

### DIRECTORS OR TRUSTEES

Joseph Calvaruso  
Jaren Bombach, MD  
Sister Barbara Hahl, CSC  
Jeffrey Burnich  
Russell Gardner  
Stephen Smith, MD  
Kathy Blair

State of Ohio }  
County of US } SS

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively.

\_\_\_\_\_  
Mark Richardson President  
\_\_\_\_\_  
Russell Gardner Secretary  
\_\_\_\_\_  
Veronica Szydlowski Controller

Subscribed and sworn to before me this  
day of

\_\_\_\_\_  
NOTARY PUBLIC (Seal)

- a. Is this an original filing? Yes (X) No ( )
- b. If no: 1. State the amendment number \_\_\_\_\_
- 2. Date filed \_\_\_\_\_
- 3. Number of pages attached \_\_\_\_\_

**SCHEDULE A - PART 1**

Showing all Real Estate OWNED December 31 of Current Year

| 1                       | Location  |            | 4                | 5                            | 6           | 7                         | 8   | 9                                  | 10                                      | 11   | 12                                 | 13   | 14   | 15   |
|-------------------------|-----------|------------|------------------|------------------------------|-------------|---------------------------|---|------------------------------------|---|--|------------------------------------|--|--|--|
| Description of Property | 2<br>City | 3<br>State | Date<br>Acquired | Date<br>of Last<br>Appraisal | Actual Cost | Amount of<br>Encumbrances | Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances | Fair Value<br>Less<br>Encumbrances | Increase<br>(Decrease) by<br>Adjustment | Increase<br>(Decrease) by<br>Foreign<br>Exchange<br>Adjustment | Amounts<br>Received<br>During Year | Expended for<br>Additions,<br>Permanent<br>Improvements<br>and Changes in<br>Encumbrances<br>During Year | Gross Income<br>Earned Less<br>Interest<br>Incurred on<br>Encumbrances | Taxes, Repairs<br>and Expenses<br>Incurred |

**NONE**

**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED During the Year

| 1                       | Location  |            | 4                | 5              | 6           | 7                         | 8   | 9  |
|-------------------------|-----------|------------|------------------|----------------|-------------|---------------------------|---|--|
| Description of Property | 2<br>City | 3<br>State | Date<br>Acquired | Name of Vendor | Actual Cost | Amount of<br>Encumbrances | Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances | Expended for<br>Additions and<br>Permanent<br>Improvements |

**NONE**

**SCHEDULE A - PART 3**

Showing all Real Estate SOLD during the Year , including Payments during the Final Year on "Sales under Contract"

| 1                       | Location  |            | 4             | 5                 | 6           | 7                                 | 8  | 9  | 10   | 11               | 12                                     | 13                             | 14                          | 15   | 16                                   |
|-------------------------|-----------|------------|---------------|-------------------|-------------|-----------------------------------|--|--|--|------------------|--|--------------------------------|-----------------------------|--|--------------------------------------|
| Description of Property | 2<br>City | 3<br>State | Disposal Date | Name of Purchaser | Actual Cost | Increase (Decrease) by Adjustment | Increase (Decrease) by Foreign Exchange Adjustment | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Amounts Received | Foreign Exchange Profit (Loss) on Sale | Realized Profit (Loss) on Sale | Total Profit (Loss) on Sale | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |

**NONE**

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1<br><br>Loan Number | Location      |                | 4<br><br>Loan Type | 5<br><br>Date Acquired | 6<br><br>Rate of Interest | 7<br><br>Book Value/Recorded Investment Excluding Accrued Interest | 8<br><br>Increase (Decrease) by Adjustment | 9<br><br>Increase (Decrease) by Foreign Exchange Adjustment | 10<br><br>Value of Land and Buildings | 11<br><br>Date of Last Appraisal or Valuation |
|----------------------|---------------|----------------|--------------------|------------------------|---------------------------|--|--|---|---------------------------------------|---|
|                      | 2<br><br>City | 3<br><br>State |                    |                        |                           |  |  |   |                                       |   |

**NONE**

General Interrogatory:

1. Mortgages in good standing \$ ..... unpaid taxes \$ ..... interest due and unpaid.
2. Restructured mortgages \$ ..... unpaid taxes \$ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ ..... unpaid taxes \$ ..... interest due and unpaid.
4. Mortgages in process of foreclosure \$ ..... unpaid taxes \$ ..... interest due and unpaid.

**SCHEDULE B - PART 2**

Showing all Mortgage Loans SOLD, transferred or paid in full during the Year

| 1           | Location  |            | 4         | 5             | 6  | 7                                 | 8  | 9  | 10                     | 11                                     | 12                             | 13                          |
|-------------|-----------|------------|-----------|---------------|--|-----------------------------------|--|--|------------------------|--|--------------------------------|-----------------------------|
| Loan Number | 2<br>City | 3<br>State | Loan Type | Date Acquired | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Increase (Decrease) by Adjustment | Increase (Decrease) by Foreign Exchange Adjustment | Book Value/Recorded Investment Excluding Accrued Interest at Disposition | Consideration Received | Foreign Exchange Profit (Loss) on Sale | Realized Profit (Loss) on Sale | Total Profit (Loss) on Sale |

**NONE**

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1                               | Location  |            | 4              | 5                | 6           | 7                         | 8  | 9                                    | 10   |
|---------------------------------|-----------|------------|----------------|------------------|-------------|---------------------------|--|--------------------------------------|--|
| Number of Units and Description | 2<br>City | 3<br>State | Name of Vendor | Date<br>Acquired | Actual Cost | Amount of<br>Encumbrances | Book/Adjusted<br>Carrying Value<br>Less Encumbrances | Increase (Decrease)<br>by Adjustment | Increase (Decrease)<br>by Foreign Exchange<br>Adjustment |

**NONE**

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets SOLD, transferred or paid in full during the Year

| 1                               | Location  |            | 4   | 5                | 6   | 7                                       | 8   | 9  | 10                        | 11   | 12                                   | 13                                |
|---------------------------------|-----------|------------|---|------------------|---|---|---|--|---------------------------|--|--------------------------------------|-----------------------------------|
| Number of Units and Description | 2<br>City | 3<br>State | Name of Purchaser or<br>Nature of Disposition | Date<br>Acquired | Book/Adjusted<br>Carrying Value<br>Less Encumbrances,<br>Prior Year | Increase<br>(Decrease) by<br>Adjustment | Increase<br>(Decrease) by<br>Foreign Exchange<br>Adjustment | Book/Adjusted<br>Carrying Value<br>Less Encumbrances<br>at Disposition | Consideration<br>Received | Foreign Exchange<br>Profit (Loss)<br>on Sale | Realized<br>Profit (Loss)<br>on Sale | Total<br>Profit (Loss)<br>on Sale |

**NONE**

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

| 1<br>CUSIP<br>Identification                          | 2<br>Description | 3<br>* | Interest        |                  | 6<br>Maturity<br>Date | 7<br>Option<br>Date | 8<br>Option<br>Call<br>Price | 9<br>Book/<br>Adjusted<br>Carrying<br>Value | 10<br>Par<br>Value | 11<br>Rate Used<br>to Obtain<br>Fair<br>Value | 12<br>Fair<br>Value | 13<br>Actual<br>Cost | Interest  |   | 16<br>Increase<br>(Decrease) by<br>Adjustment | 17<br>Increase<br>(Decrease) by<br>Foreign<br>Exchange<br>Adjustment | 18<br>Amount of<br>Interest Due<br>and Accrued<br>December 31<br>Current Year,<br>on Bonds in<br>Default as<br>to Principal<br>or Interest | 19<br>NAIC<br>Designation | 20<br>Date<br>Acquired | 21<br>Effective<br>Rate of<br>Interest |
|---|------------------|--------|-----------------|------------------|-----------------------|---------------------|------------------------------|---|--------------------|---|---------------------|----------------------|---|---|---|--|--|---------------------------|------------------------|--|
|   |                  |        | 4<br>Rate<br>of | 5<br>How<br>Paid |                       |                     |                              |   |                    |   |                     |                      | 14<br>Amount Due<br>and Accrued<br>December 31 of<br>Current Year<br>on Bonds not<br>in Default | 15<br>Gross<br>Amount<br>Received<br>During<br>Year |   |  |  |                           |                        |  |
|   |                  |        |                 |                  |                       |                     |                              |   |                    |   |                     |                      |   |   |   |  |  |                           |                        |  |
| U.S. Governments - Issuer Obligations                 |                  |        |                 |                  |                       |                     |                              |   |                    |   |                     |                      |   |   |   |  |  |                           |                        |  |
| 912827-V6-6   | US Treasury Note |        | 5.875           | 2                | 11/01/2005            |                     |                              | 260,000                                     | 260,000            | 6.250   | 284,619             | 260,000              | 1,983   | 15,275  |   |  |  | 1                         | 08/06/1996             | 5.875                                  |
| 863871-UP-2   | Sallie Mae       |        | 6.700           | 2                | 09/13/2005            |                     |                              | 545,848                                     | 540,000            | 6.240   | 598,892             | 540,000              | 10,994  | 36,180  |   |  |  | 1                         | 09/13/2000             | 6.700                                  |
| 912827-V6-6   | US Treasury Note |        | 6.000           | 2                | 08/15/2004            |                     |                              | 1,013,750                                   | 1,000,000          | 6.160   | 1,084,236           | 1,000,000            | 22,663  | 60,000  |   |  |  | 1                         | 10/31/2000             | 6.000                                  |
| 0199999 - U.S. Governments - Issuer Obligations       |                  |        |                 |                  |                       |                     |                              |   |                    |   |                     |                      |   |   |   |  |  |                           |                        |  |
| 0399999 - Subtotal - U.S. Governments                 |                  |        |                 |                  |                       |                     |                              |   |                    |   |                     |                      |   |   |   |  |  |                           |                        |  |
| 5499999 - Total Bonds - Subtotal - Issuer Obligations |                  |        |                 |                  |                       |                     |                              |   |                    |   |                     |                      |   |   |   |  |  |                           |                        |  |
| 6099999 - TOTALS                                      |                  |        |                 |                  |                       |                     |                              |   |                    |   |                     |                      |   |   |   |  |  |                           |                        |  |

**SCHEDULE D - PART 2 - SECTION 1**

Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1<br>CUSIP<br>Identification | 2<br>Description | 3<br>Number<br>of<br>Shares | 4<br>Par Value<br>Per<br>Share | 5<br>Rate Per<br>Share | 6<br>Book/Adjusted<br>Carrying Value | 7<br>Rate Per<br>Share Used<br>to Obtain<br>Fair Value | 8<br>Fair Value | 9<br>Actual Cost | Dividends                    |                                      | 12<br>Increase<br>(Decrease) by<br>Adjustment | 13<br>Increase<br>(Decrease) by<br>Foreign<br>Exchange<br>Adjustment | 14<br>NAIC<br>Designation | 15<br>Date<br>Acquired |
|------------------------------|------------------|-----------------------------|--------------------------------|------------------------|--------------------------------------|--|-----------------|------------------|------------------------------|--------------------------------------|---|--|---------------------------|------------------------|
|                              |                  |                             |                                |                        |                                      |  |                 |                  | 10<br>Declared but<br>Unpaid | 11<br>Amount Received<br>During Year |   |  |                           |                        |

**NONE**

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1<br>CUSIP<br>Identification | 2<br>Description | 3<br>Number<br>of<br>Shares | 4<br>Book/Adjusted<br>Carrying Value | 5<br>Rate Per<br>Share Used<br>to Obtain<br>Fair Value | 6<br>Fair Value | 7<br>Actual Cost | Dividends                   |                                     | 10<br>Increase<br>(Decrease) by<br>Adjustment | 11<br>Increase<br>(Decrease) by<br>Foreign<br>Exchange<br>Adjustment | 12<br>NAIC<br>Designation<br>(a) | 13<br>Date<br>Acquired |
|------------------------------|------------------|-----------------------------|--------------------------------------|--|-----------------|------------------|-----------------------------|-------------------------------------|---|--|----------------------------------|------------------------|
|                              |                  |                             |                                      |  |                 |                  | 8<br>Declared but<br>Unpaid | 9<br>Amount Received<br>During Year |   |  |                                  |                        |

**NONE**

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(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues ..... , the total \$ value (included in Column 6) of all such issues \$ .....

**SCHEDULE D - PART 3**

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP<br>Identification | 2<br>Description | 3<br>Date<br>Acquired | 4<br>Name of Vendor | 5<br>Number of Shares<br>of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for<br>Accrued<br>Interest<br>and Dividends |
|------------------------------|------------------|-----------------------|---------------------|-----------------------------------|------------------|----------------|---|
|------------------------------|------------------|-----------------------|---------------------|-----------------------------------|------------------|----------------|---|

**NONE**

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD , REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                            | 2           | 3                | 4                 | 5                            | 6             | 7         | 8           | 9  | 10                                      | 11   | 12  | 13                                     | 14                                  | 15   | 16   |
|------------------------------|-------------|------------------|-------------------|------------------------------|---------------|-----------|-------------|--|---|--|---|--|-------------------------------------|--|--|
| CUSIP<br>Identifi-<br>cation | Description | Disposal<br>Date | Name of Purchaser | Number of Shares<br>of Stock | Consideration | Par Value | Actual Cost | Book / Adjusted<br>Carrying Value<br>at Disposal<br>Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest on<br>Bonds Received<br>During Year | Dividends on<br>Stocks Received<br>During Year |

**NONE**

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1                            | 2           | 3                | 4                 | 5                | 6                 | 7  | 8           | 9             | 10  | 11                                      | 12   | 13  | 14                                     | 15                                  | 16   | 17   |
|------------------------------|-------------|------------------|-------------------|------------------|-------------------|--|-------------|---------------|---|---|--|---|--|-------------------------------------|--|--|
| CUSIP<br>Identifi-<br>cation | Description | Date<br>Acquired | Name of<br>Vendor | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds)<br>or Number<br>of Shares<br>(Stocks) | Actual Cost | Consideration | Book/ Adjusted<br>Carrying Value<br>at Disposal<br>Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest<br>and Dividends |

**NONE**

**SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1<br>CUSIP<br>Identification | 2<br>Description<br>Name of Subsidiary, Controlled or<br>Affiliated Company | 3<br>NAIC<br>Company<br>Code or<br>Alien<br>Insurer<br>Identification<br>Number | 4<br>NAIC<br>Valuation<br>Method<br>(See SVO<br>Purposes and<br>Procedures<br>manual) | 5<br>Do Insurer's<br>Assets Include<br>Intangible<br>Assets Connected<br>with Holding of Such<br>Company's Stock? | 6<br>Total<br>Amount of<br>Such<br>Intangible<br>Assets | 7<br>Book/Adjusted<br>Carrying Value | Stock of Such Company Owned<br>by Insurer on Statement Date |                          |
|------------------------------|---|---|---|---|---|--------------------------------------|---|--------------------------|
|                              |   |   |   |   |   |                                      | 8<br>Number<br>of Shares                                    | 9<br>% of<br>Outstanding |

**NONE**

- 
1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ .....
  2. Total amount of intangible assets nonadmitted \$ .....

**SCHEDULE D - PART 6 - SECTION 2**

| 1<br>CUSIP<br>Identification | 2<br>Name of Lower-tier Company | 3<br>Name of Company Listed in Section 1<br>Which Controls Lower-tier Company | 4<br>Total Amount of<br>Intangible Assets<br>Included in<br>Amount Shown in<br>Column 6,<br>Section 1 | Stock in Lower-Tier Company<br>Owned Indirectly by Insurer<br>on Statement Date |                          |
|------------------------------|---------------------------------|---|---|---|--------------------------|
|                              |                                 |   |   | 5<br>Number<br>of Shares  | 6<br>% of<br>Outstanding |

**NONE**

**SCHEDULE DA - PART 1**

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

| 1<br><br>CUSIP<br>Identifi-<br>cation | 2<br><br>Description                        | 3<br><br>Date<br>Acquired | 4<br><br>Name of Vendor | Interest   |             | 7<br><br>Maturity<br>Date | 8<br><br>Book/Adjusted<br>Carrying Value | 9<br><br>Increase<br>(Decrease)<br>by Adjustment<br>(a) | 10<br><br>Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | 11<br><br>Par Value | 12<br><br>Actual<br>Cost | Interest   |                                   | 15<br><br>Paid for<br>Accrued<br>Interest | 16<br><br>NAIC<br>Desig-<br>nation | 17<br><br>Effective<br>Rate of<br>Interest |
|---------------------------------------|---|---------------------------|-------------------------|------------|-------------|---------------------------|--|---|--|---------------------|--------------------------|--|-----------------------------------|---|------------------------------------|--|
|                                       |   |                           |                         | 5          | 6           |                           |  |   |  |                     |                          | 13<br>Amount Due and<br>Accrued Dec. 31<br>of Current Year<br>on Bonds Not<br>in Default | 14<br>Gross<br>Amount<br>Received |   |                                    |  |
|                                       |   |                           |                         | Rate<br>of | How<br>Paid |                           |  |   |  |                     |                          |  |                                   |   |                                    |  |
| U.S. Governments - Issuer Obligations |   |                           |                         |            |             |                           |  |   |  |                     |                          |  |                                   |   |                                    |  |
| 000000-00-0                           | Armada Funds                                | 05/01/1997                | National City Bank      |            |             |                           | 239,444                                  |   |  |                     | 239,444                  |  | 2,598                             |   | 1                                  |  |
| 0199999                               | U.S. Governments - Issuer Obligations       |                           |                         |            |             |                           | 239,444                                  |   |  |                     | 239,444                  |  | 2,598                             |   |                                    |  |
| 0399999                               | Subtotal - U.S. Government Bonds            |                           |                         |            |             |                           | 239,444                                  |   |  |                     | 239,444                  |  | 2,598                             |   |                                    |  |
| 5499999                               | Total Bonds - Subtotal - Issuer Obligations |                           |                         |            |             |                           | 239,444                                  |   |  |                     | 239,444                  |  | 2,598                             |   |                                    |  |
| 6099999                               | TOTAL - Bonds                               |                           |                         |            |             |                           | 239,444                                  |   |  |                     | 239,444                  |  | 2,598                             |   |                                    |  |
| 8099999                               | TOTALS                                      |                           |                         |            |             |                           | 239,444                                  |   |  |                     | 239,444                  |  | 2,598                             |   |                                    |  |

(a) Includes \$ ..... other than accrual of discount and amortization of premium.

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors and Insurance Futures Options Owned December 31 of Current Year

| 1           | 2                                      | 3                                       | 4                           | 5                   | 6                        | 7                   | 8          | 9 | 10              | 11         | 12                                  | 13                                  | 14                                     |
|-------------|--|---|-----------------------------|---------------------|--------------------------|---------------------|------------|---|-----------------|------------|-------------------------------------|-------------------------------------|--|
| Description | Number of Contracts or Notional Amount | Date of Maturity, Expiry, or Settlement | Strike Price, Rate or Index | Date of Acquisition | Exchange or Counterparty | Cost/Option Premium | Book Value | * | Statement Value | Fair Value | Increase / (Decrease) by Adjustment | Used to Adjust Basis of Hedged Item | Other Investment/ Miscellaneous Income |

**NONE**

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**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors and Insurance Futures Options Acquired During Current Year

| 1           | 2                                      | 3                                       | 4                           | 5                   | 6                        | 7                   |
|-------------|--|---|-----------------------------|---------------------|--------------------------|---------------------|
| Description | Number of Contracts or Notional Amount | Date of Maturity, Expiry, or Settlement | Strike Price, Rate or Index | Date of Acquisition | Exchange or Counterparty | Cost/Option Premium |

**NONE**

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**SCHEDULE DB - PART A - SECTION 3**

Showing all Owned Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

| 1<br>Description | 2<br>Number of Contracts or Notional Amount | 3<br>Date of Maturity, Expiry, or Settlement | 4<br>Strike Price, Rate or Index | 5<br>Date of Acquisition | 6<br>Exchange or Counterparty | 7<br>Cost/Option Premium | 8<br>Indicate Exercise, Expiration, Maturity or Sale | 9<br>Termination Date | 10<br>Book Value | 11<br>* | 12<br>Consideration Received on Terminations | 13<br>Increase/ (Decrease) by Adjustment | Gain/ (Loss) on Termination |   |                | 17<br>Other Investment/ Miscellaneous Income |
|------------------|---|--|----------------------------------|--------------------------|-------------------------------|--------------------------|--|-----------------------|------------------|---------|--|--|-----------------------------|---|----------------|--|
|                  |   |  |                                  |                          |                               |                          |  |                       |                  |         |  |  | 14<br>Recognized            | 15<br>Used to Adjust Basis of Hedged Item | 16<br>Deferred |  |

**NONE**

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**SCHEDULE DB - PART B - SECTION 1**

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force December 31 of Current Year

| 1<br>Description | 2<br>Number of Contracts or Notional Amount | 3<br>Date of Maturity, Expiry, or Settlement | 4<br>Strike Price, Rate or Index | 5<br>Date of Issuance/ Purchase | 6<br>Exchange or Counterparty | 7<br>Consideration Received | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis | 14<br>Other Investment/ Miscellaneous Income |
|------------------|---|--|----------------------------------|---------------------------------|-------------------------------|-----------------------------|-----------------|--------|-----------------------|------------------|--|----------------------------|--|
|------------------|---|--|----------------------------------|---------------------------------|-------------------------------|-----------------------------|-----------------|--------|-----------------------|------------------|--|----------------------------|--|

**NONE**

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**SCHEDULE DB - PART B - SECTION 2**

Showing all Options, Caps, Floors and Insurance Futures Options Written During Current Year

| 1<br>Description | 2<br>Number of Contracts or Notional Amount | 3<br>Date of Maturity, Expiry, or Settlement | 4<br>Strike Price, Rate or Index | 5<br>Date of Issuance/ Purchase | 6<br>Exchange or Counterparty | 7<br>Consideration Received |
|------------------|---|--|----------------------------------|---------------------------------|-------------------------------|-----------------------------|
|------------------|---|--|----------------------------------|---------------------------------|-------------------------------|-----------------------------|

**NONE**

E18

**SCHEDULE DB - PART B - SECTION 3**

Showing all Written Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

| 1<br>Description | 2<br>Number of Contracts or Notional Amount | 3<br>Date of Maturity, Expiry, or Settlement | 4<br>Strike Price, Rate or Index | 5<br>Date of Issuance/ Purchase | 6<br>Exchange or Counterparty | 7<br>Consideration Received | 8<br>Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction | 9<br>Termination Date | 10<br>Book Value | 11<br>* | 12<br>Consideration Paid on Terminations | 13<br>Increase/ (Decrease) by Adjustment | Gain/ (Loss) on Termination |                            |                | 17<br>Other Investment/ Miscellaneous Income |
|------------------|---|--|----------------------------------|---------------------------------|-------------------------------|-----------------------------|--|-----------------------|------------------|---------|--|--|-----------------------------|----------------------------|----------------|--|
|                  |   |  |                                  |                                 |                               |                             |  |                       |                  |         |  |  | 14<br>Recognized            | 15<br>Used to Adjust Basis | 16<br>Deferred |  |

**NONE**

Health

**SCHEDULE DB - PART C - SECTION 1**

Showing all Collar, Swap and Forwards Open December 31 of Current Year

| 1           | 2               | 3                                       | 4                                     | 5                                     | 6                        | 7                                | 8          | 9 | 10              | 11         | 12                                 | 13                                  | 14                                     | 15                 |
|-------------|-----------------|---|---------------------------------------|---------------------------------------|--------------------------|----------------------------------|------------|---|-----------------|------------|------------------------------------|-------------------------------------|--|--------------------|
| Description | Notional Amount | Date of Maturity, Expiry, or Settlement | Strike Price, Rate or Index Rec (Pay) | Date of Opening Position or Agreement | Exchange or Counterparty | Cost or (Consideration Received) | Book Value | * | Statement Value | Fair Value | Increase/ (Decrease) by Adjustment | Used to Adjust Basis of Hedged Item | Other Investment/ Miscellaneous Income | Potential Exposure |

**NONE**

E19

**SCHEDULE DB - PART C - SECTION 2**

Showing all Collar, Swap and Forwards Opened During Current Year

| 1           | 2               | 3                                       | 4                                     | 5                                     | 6                        | 7                                |
|-------------|-----------------|---|---------------------------------------|---------------------------------------|--------------------------|----------------------------------|
| Description | Notional Amount | Date of Maturity, Expiry, or Settlement | Strike Price, Rate or Index Rec (Pay) | Date of Opening Position or Agreement | Exchange or Counterparty | Cost or (Consideration Received) |

**NONE**

Health

**SCHEDULE DB - PART C - SECTION 3**

Showing all Collar , Swap and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Notional Amount | 3<br>Date of Maturity, Expiry, or Settlement | 4<br>Strike Price, Rate or Index Rec (Pay) | 5<br>Date of Opening Position or Agreement | 6<br>Exchange or Counterparty | 7<br>Cost or (Consideration Received) | 8<br>Indicate Exercise, Expiration, Maturity or Sale | 9<br>Termination Date | 10<br>Book Value | 11<br>* | 12<br>Consideration Received or (Paid) on Terminations | 13<br>Increase/ (Decrease) by Adjustment | Gain/ (Loss) on Termination |   |                | 17<br>Other Investment/ Miscellaneous Income |
|------------------|----------------------|--|--|--|-------------------------------|---------------------------------------|--|-----------------------|------------------|---------|--|--|-----------------------------|---|----------------|--|
|                  |                      |  |  |  |                               |                                       |  |                       |                  |         |  |  | 14<br>Recognized            | 15<br>Used to Adjust Basis of Hedged Item | 16<br>Deferred |  |

**NONE**

E20

**SCHEDULE DB - PART D - SECTION 1**

Showing all Futures Contracts and Insurance Futures Contracts Open December 31 of Current Year

| 1<br>Description | 2<br>Number of Contracts | 3<br>Maturity Date | 4<br>Original Value | 5<br>Current Value | 6<br>Variation Margin | 7<br>Date of Opening Position | 8<br>Exchange or Counterparty | 9<br>Cash Deposit | Variation Margin Information |   |                | 13<br>Potential Exposure |
|------------------|--------------------------|--------------------|---------------------|--------------------|-----------------------|-------------------------------|-------------------------------|-------------------|------------------------------|---|----------------|--------------------------|
|                  |                          |                    |                     |                    |                       |                               |                               |                   | 10<br>Recognized             | 11<br>Used to Adjust Basis of Hedged Item | 12<br>Deferred |                          |

**NONE**

Health

**SCHEDULE DB - PART D - SECTION 2**

Showing all Futures Contracts and Insurance Futures Contracts Opened During Current Year

| 1<br>Description | 2<br>Number of Contracts | 3<br>Maturity Date | 4<br>Original Value | 5<br>Date of Opening Position | 6<br>Exchange or Counterparty | 7<br>Net Additions to Cash Deposits |
|------------------|--------------------------|--------------------|---------------------|-------------------------------|-------------------------------|-------------------------------------|
|------------------|--------------------------|--------------------|---------------------|-------------------------------|-------------------------------|-------------------------------------|

**NONE**

**SCHEDULE DB - PART D - SECTION 3**

Showing all Futures Contracts and Insurance Futures Contracts Terminated During Current Year

| 1<br>Description | 2<br>Number of Contracts | 3<br>Maturity Date | 4<br>Original Value | 5<br>Termination Value | 6<br>Variation Margin | 7<br>Date of Opening Position | 8<br>Exchange or Counterparty | 9<br>Net Reduction to Cash Deposits | 10<br>Termination Date | Variation Margin Information   |   |                              |
|------------------|--------------------------|--------------------|---------------------|------------------------|-----------------------|-------------------------------|-------------------------------|-------------------------------------|------------------------|--------------------------------|---|------------------------------|
|                  |                          |                    |                     |                        |                       |                               |                               |                                     |                        | 11<br>Gain / (Loss) Recognized | 12<br>Gain / (Loss) Used to Adjust Basis of Hedged Item | 13<br>Gain / (Loss) Deferred |

**NONE**

**SCHEDULE DB - PART E - SECTION 1**

Showing Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1<br>Description<br>Counterparty or Exchange<br>Traded | 2<br>Master Agreement<br>(Y or N) | 3<br>Fair Value<br>of Acceptable<br>Collateral | Statement Value                       |                                       |                                    | Fair Value                       |                                  |                                    | 10<br>Potential<br>Exposure | 11<br>Off-Balance<br>Sheet Exposure |
|--|-----------------------------------|--|---------------------------------------|---------------------------------------|------------------------------------|----------------------------------|----------------------------------|------------------------------------|-----------------------------|-------------------------------------|
|  |                                   |  | 4<br>Contracts Statement<br>Value > 0 | 5<br>Contracts Statement<br>Value < 0 | 6<br>Exposure Net<br>of Collateral | 7<br>Contracts Fair<br>Value > 0 | 8<br>Contracts Fair<br>Value < 0 | 9<br>Exposure Net<br>of Collateral |                             |                                     |

**NONE**

**SCHEDULE DM**

For bonds and preferred stocks owned as of December 31, state the aggregate statement (admitted) value, the aggregate fair value, and the aggregate difference, if any, between them.

|                           | 1<br>Statement (Admitted)<br>Value | 2<br>Fair Value<br>(a) | 3<br>Excess of Statement over<br>Fair Value (-), or Fair<br>Value over Statement (+) |
|---------------------------|------------------------------------|------------------------|--|
| 1. Bonds .....            |                                    |                        |  |
| 2. Preferred Stocks ..... |                                    |                        |  |
| 3. Totals .....           |                                    |                        |  |

**NONE**

(a) Amortized or book values shall not be substituted

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**SCHEDULE E - PART 1 - CASH**

| 1                                   |                                       | 2                | 3                                       | 4  | 5          | 6 |
|-------------------------------------|---------------------------------------|------------------|---|--|------------|---|
| Depository                          |                                       | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance    | * |
| Name                                | Location and Supplemental Information |                  |   |  |            |   |
| Open Depositories                   |                                       |                  |   |  |            |   |
| National City Bank                  | Columbus, Ohio                        |                  |   |  | 37,826,234 |   |
| 0199999 - TOTAL - Open Depositories |                                       |                  |   |  | 37,826,234 |   |
| 0399999 - TOTAL Cash on Deposit     |                                       |                  |   |  | 37,826,234 |   |
| 0599999 - TOTAL Cash                |                                       |                  |   |  | 37,826,234 |   |

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

|             |          |              |              |
|-------------|----------|--------------|--------------|
| 1. January  | 4. April | 7. July      | 10. October  |
| 2. February | 5. May   | 8. August    | 11. November |
| 3. March    | 6. June  | 9. September | 12. December |

**SCHEDULE E - PART 2 - SPECIAL DEPOSITS**

| 1<br>Line<br>Number | 2<br>Type | 3<br>Description of Deposit | 4<br>Where Deposited and Purpose of Deposit | 5<br>Par or Book Value | 6<br>Statement Value (a) | 7<br>Fair Value |
|---------------------|-----------|-----------------------------|---|------------------------|--------------------------|-----------------|
|---------------------|-----------|-----------------------------|---|------------------------|--------------------------|-----------------|

**NONE**

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(a) Including \$ ..... cash and short-term investments as defined in SSAP No. 2 of the NAIC Accounting Practices and Procedures Manual.